Peter C B Phillips

List of Publications by Year
in descending order

349 papers	46,157 citations	16451 64 h-index	2332 199 g-index
356 all docs	356 docs citations	356 times ranked	11423 citing authors

#	Article	IF	Citations
1	Diagnosing housing fever with an econometric thermometer. Journal of Economic Surveys, 2023, 37, 159-186.	6.6	13
2	ROBUST TESTS FOR WHITE NOISE AND CROSS-CORRELATION. Econometric Theory, 2022, 38, 913-941.	0.7	15
3	PARAMETRIC CONDITIONAL MEAN INFERENCE WITH FUNCTIONAL DATA APPLIED TO LIFETIME INCOME CURVES. International Economic Review, 2022, 63, 391-456.	1.3	1
4	THE <i>ECONOMETRIC THEORY</i> AWARDS 2022. Econometric Theory, 2022, 38, 418-418.	0.7	0
5	Robust inference with stochastic local unit root regressors in predictive regressions. Journal of Econometrics, 2022, , .	6.5	0
6	LATENT VARIABLE NONPARAMETRIC COINTEGRATING REGRESSION. Econometric Theory, 2021, 37, 138-168.	0.7	1
7	Nonstationary panel models with latent group structures and cross-section dependence. Journal of Econometrics, 2021, 221, 198-222.	6.5	10
8	BUSINESS CYCLES, TREND ELIMINATION, AND THE HP FILTER. International Economic Review, 2021, 62, 469-520.	1.3	18
9	BOOSTING: WHY YOU CAN USE THE HP FILTER. International Economic Review, 2021, 62, 521-570.	1.3	43
10	House prices and affordability. New Zealand Economic Papers, 2021, 55, 1-6.	0.8	4
11	NONLINEAR COINTEGRATING POWER FUNCTION REGRESSION WITH ENDOGENEITY. Econometric Theory, 2021, 37, 1173-1213.	0.7	2
12	THE <i>ECONOMETRIC THEORY</i> AWARDS 2021. Econometric Theory, 2021, 37, 408-408.	0.7	0
13	TJALLING C. KOOPMANS ECONOMETRIC THEORY PRIZE 2018 â€" 2020. Econometric Theory, 2021, 37, 849-850.	0.7	0
14	Pitfalls in Bootstrapping Spurious Regression. Journal of Quantitative Economics, 2021, 19, 163.	0.7	1
15	Econometric estimates of Earthâ€™s transient climate sensitivity. Journal of Econometrics, 2020, 214, 6-32.	6.5	16
16	Real time monitoring of asset markets: Bubbles and crises. Handbook of Statistics, 2020, , 61-80.	0.6	50
17	Causal Change Detection in Possibly Integrated Systems: Revisiting the Moneyâ€"Income Relationship*. Journal of Financial Econometrics, 2020, 18, 158-180.	1.5	90
18	Kernel-based Inference in Time-Varying Coefficient Cointegrating Regression. Journal of Econometrics, 2020, 215, 607-632.	6.5	5

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19	Hybrid stochastic local unit roots. Journal of Econometrics, 2020, 215, 257-285.	6.5	10
20	Testing Convergence Using HAR Inference. Advances in Econometrics, 2020, , 25-72.	0.3	1
21	Dynamic Panel Modeling of Climate Change. Econometrics, 2020, 8, 30.	0.9	3
22	Understanding temporal aggregation effects on kurtosis in financial indices. Journal of Econometrics, 2020, 227, 25-25.	6.5	1
23	THE <i>ECONOMETRIC THEORY</i> AWARDS 2020. Econometric Theory, 2020, 36, 367-367.	0.7	0
24	Asymptotic theory for near integrated processes driven by tempered linear processes. Journal of Econometrics, 2020, 216, 192-202.	6.5	2
25	Point optimal testing with roots that are functionally local to unity. Journal of Econometrics, 2020, 219, 231-259.	6.5	5
26	Detecting Financial Collapse and Ballooning Sovereign Risk. Oxford Bulletin of Economics and Statistics, 2019, 81, 1336-1361.	1.7	35
27	Random coefficient continuous systems: Testing for extreme sample path behavior. Journal of Econometrics, 2019, 209, 208-237.	6.5	14
28	Weak$\ddot{I}f$-convergence: Theory and applications. Journal of Econometrics, 2019, 209, 185-207.	6.5	30
29	Dynamic panel GMM using R. Handbook of Statistics, 2019, 41, 119-144.	0.6	5
30	Uniform Inference in Panel Autoregression. Econometrics, 2019, 7, 45.	0.9	1
31	HAR Testing for Spurious Regression in Trend. Econometrics, 2019, 7, 50.	0.9	4
32	The heterogeneous effects of the minimum wage on employment across states. Economics Letters, 2019, 174, 179-185.	1.9	23
33	Sequentially testing polynomial model hypotheses using power transforms of regressors. Journal of Applied Econometrics, 2018, 33, 141-159.	2.3	12
34	DYNAMIC PANEL ANDERSON-HSIAO ESTIMATION WITH ROOTS NEAR UNITY. Econometric Theory, 2018, 34, 253-276.	0.7	16
35	Threshold regression with endogeneity. Journal of Econometrics, 2018, 203, 50-68.	6.5	36
36	Boundary Limit Theory for Functional Local to Unity Regression. Journal of Time Series Analysis, 2018, 39, 523-562.	1.2	10

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37	Practical Kolmogorovâ€"Smirnov Testing by Minimum Distance Applied to Measure Top Income Shares in Korea. Journal of Business and Economic Statistics, 2018, 36, 523-537.	2.9	1
38	FINANCIAL BUBBLE IMPLOSION AND REVERSE REGRESSION. Econometric Theory, 2018, 34, 705-753.	0.7	98
39	Pythagorean generalization of testing the equality of two symmetric positive definite matrices. Journal of Econometrics, 2018, 202, 45-56.	6.5	10
40	IV AND GMM INFERENCE IN ENDOGENOUS STOCHASTIC UNIT ROOT MODELS. Econometric Theory, 2018, 34, 1065-1100.	0.7	10
41	TJALLING C. KOOPMANS ECONOMETRIC THEORY PRIZE 2015â€"2017. Econometric Theory, 2018, 34, 947-948.	0.7	0
42	Threshold regression asymptotics: From the compound Poisson process to two-sided Brownian motion. Economics Letters, 2018, 172, 123-126.	1.9	3
43	Change Detection and the Causal Impact of the Yield Curve. Journal of Time Series Analysis, 2018, 39, 966-987.	1.2	140
44	Lethargic Response to Aerosol Emissions in Current Climate Models. Geophysical Research Letters, 2018, 45, 9814-9823.	4.0	19
45	A frequentist approach to Bayesian asymptotics. Journal of Econometrics, 2018, 206, 359-378.	6.5	3
46	Homogeneity pursuit in panel data models: Theory and application. Journal of Applied Econometrics, 2018, 33, 797-815.	2.3	34
47	Lag length selection in panel autoregression. Econometric Reviews, 2017, 36, 225-240.	1.1	29
48	Indirect inference in spatial autoregression. Econometrics Journal, 2017, 20, 168-189.	2.3	17
49	TRIBUTE TO T.W. ANDERSON. Econometric Theory, 2017, 33, 529-533.	0.7	0
50	Reduced forms and weak instrumentation. Econometric Reviews, 2017, 36, 818-839.	1.1	3
51	<i>Econometric Reviews</i> honors Esfandiar Maasoumi. Econometric Reviews, 2017, 36, 563-567.	1.1	0
52	Structural inference from reduced forms with many instruments. Journal of Econometrics, 2017, 199, 96-116.	6.5	4
53	Inference in continuous systems with mildly explosive regressors. Journal of Econometrics, 2017, 201, 400-416.	6.5	16
54	Phoebus J. Dhrymes (1932â€"2016). Econometric Theory, 2017, 33, 1039-1045.	0.7	0

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55	Estimating smooth structural change in cointegration models. Journal of Econometrics, 2017, 196, 180-195.	6.5	42
56	A multivariate stochastic unit root model with an application to derivative pricing. Journal of Econometrics, 2017, 196, 99-110.	6.5	25
57	Hybrid Stochastic Local Unit Roots. SSRN Electronic Journal, 2017, , .	0.4	4
58	Weak - Convergence: Theory and Applications. SSRN Electronic Journal, 2017, , .	0.4	2
59	Random Coefficient Continuous Systems: Testing for Extreme Sample Path Behaviour. SSRN Electronic Journal, 2017, , .	0.4	2
60	WEAK CONVERGENCE TO STOCHASTIC INTEGRALS FOR ECONOMETRIC APPLICATIONS. Econometric Theory, 2016, 32, 1349-1375.	0.7	12
61	Robust econometric inference with mixed integrated and mildly explosive regressors. Journal of Econometrics, 2016, 192, 433-450.	6.5	32
62	NONPARAMETRIC COINTEGRATING REGRESSION WITH ENDOGENEITY AND LONG MEMORY. Econometric Theory, 2016, 32, 359-401.	0.7	31
63	Identifying Latent Structures in Panel Data. Econometrica, 2016, 84, 2215-2264.	4.2	154
64	UNIFORM CONSISTENCY OF NONSTATIONARY KERNEL-WEIGHTED SAMPLE COVARIANCES FOR NONPARAMETRIC REGRESSION. Econometric Theory, 2016, 32, 655-685.	0.7	21
65	Modeling speculative bubbles with diverse investor expectations. Research in Economics, 2016, 70, 375-387.	0.8	6
66	Asset pricing with financial bubble risk. Journal of Empirical Finance, 2016, 38, 590-622.	1.8	29
67	Hot property in New Zealand: Empirical evidence of housing bubbles in the metropolitan centres. New Zealand Economic Papers, 2016, 50, 88-113.	0.8	69
68	Meritocracy Voting: Measuring the Unmeasurable. Econometric Reviews, 2016, 35, 2-40.	1.1	1
69	AUTOMATED ESTIMATION OF VECTOR ERROR CORRECTION MODELS. Econometric Theory, 2015, 31, 581-646.	0.7	38
70	The true limit distributions of the Anderson–Hsiao IV estimators in panel autoregression. Economics Letters, 2015, 127, 89-92.	1.9	5
71	TESTING FOR MULTIPLE BUBBLES: HISTORICAL EPISODES OF EXUBERANCE AND COLLAPSE IN THE S&P 500. International Economic Review, 2015, 56, 1043-1078.	1.3	703
72	Edmond Malinvaud: a tribute to his contributions in econometrics. Econometrics Journal, 2015, 18, A1-A13.	2.3	8

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73	TESTING FOR MULTIPLE BUBBLES: LIMIT THEORY OF REAL‐TIME DETECTORS. International Economic Review, 2015, 56, 1079-1134.	1.3	277
74	Hot Property in New Zealand: Empirical Evidence of Housing Bubbles in the Metropolitan Centres. SSRN Electronic Journal, 2015, , .	0.4	3
75	Nonparametric predictive regression. Journal of Econometrics, 2015, 185, 468-494.	6.5	32
76	Limit Theory for VARs with Mixed Roots Near Unity. Econometric Reviews, 2015, 34, 1035-1056.	1.1	13
77	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. Econometric Reviews, 2015, 34, 512-536.	1.1	15
78	Halbert White Jr. Memorial JFEC Lecture: Pitfalls and Possibilities in Predictive Regression. Journal of Financial Econometrics, 2015, 13, 521-555.	1.5	41
79	MEMORIAL TO EDMOND MALINVAUD. Econometric Theory, 2015, 31, 423-425.	0.7	2
80	Testing linearity using power transforms of regressors. Journal of Econometrics, 2015, 187, 376-384.	6.5	19
81	Model selection in the presence of incidental parameters. Journal of Econometrics, 2015, 188, 474-489.	6.5	31
82	New methodology for constructing real estate price indices applied to the Singapore residential market. Journal of Banking and Finance, 2015, 61, S121-S131.	2.9	42
83	Financial Bubble Implosion. SSRN Electronic Journal, 2014, , .	0.4	5
84	UNIT ROOTS IN LIFE—A GRADUATE STUDENT STORY. Econometric Theory, 2014, 30, 719-736.	0.7	2
85	Nonlinearity Induced Weak Instrumentation. Econometric Reviews, 2014, 33, 676-712.	1.1	7
86	Testing the Martingale Hypothesis. Journal of Business and Economic Statistics, 2014, 32, 537-554.	2.9	10
87	Specification Sensitivity in Right‐Tailed Unit Root Testing for Explosive Behaviour. Oxford Bulletin of Economics and Statistics, 2014, 76, 315-333.	1.7	127
88	NORMING RATES AND LIMIT THEORY FOR SOME TIME‐VARYING COEFFICIENT AUTOREGRESSIONS. Journal of Time Series Analysis, 2014, 35, 592-623.	1.2	27
89	Optimal estimation of cointegrated systems with irrelevant instruments. Journal of Econometrics, 2014, 178, 210-224.	6.5	21
90	Point-optimal panel unit root tests with serially correlated errors. Econometrics Journal, 2014, 17, 338-372.	2.3	14

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91	On Confidence Intervals for Autoregressive Roots and Predictive Regression. Econometrica, 2014, 82, 1177-1195.	4.2	73
92	SPECIAL ISSUE OF ECONOMETRIC THEORY ON SETA 2010: EDITORS' INTRODUCTION. Econometric Theory, 2014, 30, 1-2.	0.7	4
93	X-DIFFERENCING AND DYNAMIC PANEL MODEL ESTIMATION. Econometric Theory, 2014, 30, 201-251.	0.7	58
94	Predictive regression under various degrees of persistence and robust long-horizon regression. Journal of Econometrics, 2013, 177, 250-264.	6.5	88
95	First difference maximum likelihood and dynamic panel estimation. Journal of Econometrics, 2013, 175, 35-45.	6.5	29
96	INCONSISTENT VAR REGRESSION WITH COMMON EXPLOSIVE ROOTS. Econometric Theory, 2013, 29, 808-837.	0.7	14
97	Semiparametric estimation in triangular system equations with nonstationarity. Journal of Econometrics, 2013, 176, 59-79.	6.5	43
98	Unit Roots in Life A Graduate Student Story. SSRN Electronic Journal, 2013, , .	0.4	0
99	A specification test for nonlinear nonstationary models. Annals of Statistics, 2012, 40, .	2.6	60
100	THE ET INTERVIEW: A CONVERSATION WITH ERIC GHYSELS. Econometric Theory, 2012, 28, 207-217.	0.7	0
101	NONLINEAR COINTEGRATING REGRESSION UNDER WEAK IDENTIFICATION. Econometric Theory, 2012, 28, 509-547.	0.7	24
102	THE 2009–2011 TJALLING C. KOOPMANS ECONOMETRIC THEORY PRIZE. Econometric Theory, 2012, 28, 933-934.	0.7	0
103	Mean and autocovariance function estimation near the boundary of stationarity. Journal of Econometrics, 2012, 169, 166-178.	6.5	6
104	Cointegrating rank selection in models with time-varying variance. Journal of Econometrics, 2012, 169, 155-165.	6.5	21
105	Optimal estimation under nonstandard conditions. Journal of Econometrics, 2012, 169, 258-265.	6.5	10
106	Specification Sensitivity in Right-Tailed Unit Root Testing for Explosive Behavior. SSRN Electronic Journal, 2012, , .	0.4	7
107	Folklore Theorems, Implicit Maps, and Indirect Inference. Econometrica, 2012, 80, 425-454.	4.2	45
108	Testing for common trends in semi€parametric panel data models with fixed effects. Econometrics Journal, 2012, 15, 56-100.	2.3	33

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109	Dynamic misspecification in nonparametric cointegrating regression. Journal of Econometrics, 2012, 168, 270-284.	6.5	19
110	2010 â€" Exploring the mysteries of trends and bubbles. , 2012, , 599-616.		4
111	Dating the timeline of financial bubbles during the subprime crisis. Quantitative Economics, 2011, 2, 455-491.	1.4	396
112	Infinite Density at the Median and the Typical Shape of Stock Return Distributions. Journal of Business and Economic Statistics, 2011, 29, 282-294.	2.9	5
113	ASYMPTOTIC THEORY FOR ZERO ENERGY FUNCTIONALS WITH NONPARAMETRIC REGRESSION APPLICATIONS. Econometric Theory, 2011, 27, 235-259.	0.7	46
114	UNIFORM ASYMPTOTIC NORMALITY IN STATIONARY AND UNIT ROOT AUTOREGRESSION. Econometric Theory, 2011, 27, 1117-1151.	0.7	21
115	POWER MAXIMIZATION AND SIZE CONTROL IN HETEROSKEDASTICITY AND AUTOCORRELATION ROBUST TESTS WITH EXPONENTIATED KERNELS. Econometric Theory, 2011, 27, 1320-1368.	0.7	12
116	Corrigendum to â€˜A Gaussian approach for continuous time models of shortâ€term interest ratesâ€™. Econometrics Journal, 2011, 14, 126-129.	2.3	5
117	Nonâ€parametric regression under location shifts. Econometrics Journal, 2011, 14, 457-486.	2.3	12
118	EXPLOSIVE BEHAVIOR IN THE 1990s NASDAQ: WHEN DID EXUBERANCE ESCALATE ASSET VALUES?*. International Economic Review, 2011, 52, 201-226.	1.3	744
119	Bias in estimating multivariate and univariate diffusions. Journal of Econometrics, 2011, 161, 228-245.	6.5	36
120	Tilted Nonparametric Estimation of Volatility Functions With Empirical Applications. Journal of Business and Economic Statistics, 2011, 29, 518-528.	2.9	36
121	GMM ESTIMATION FOR DYNAMIC PANELS WITH FIXED EFFECTS AND STRONG INSTRUMENTS AT UNITY. Econometric Theory, 2010, 26, 119-151.	0.7	153
122	LAD ASYMPTOTICS UNDER CONDITIONAL HETEROSKEDASTICITY WITH POSSIBLY INFINITE ERROR DENSITIES. Econometric Theory, 2010, 26, 953-962.	0.7	2
123	Two New Zealand pioneer econometricians. New Zealand Economic Papers, 2010, 44, 1-26.	0.8	21
124	Indirect inference for dynamic panel models. Journal of Econometrics, 2010, 157, 68-77.	6.5	96
125	Smoothing local-to-moderate unit root theory. Journal of Econometrics, 2010, 158, 274-279.	6.5	22
126	Bootstrapping I(1) data. Journal of Econometrics, 2010, 158, 280-284.	6.5	7

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127	Bimodalâ€‚t-ratios: the impact of thick tails on inference. Econometrics Journal, 2010, 13, 271-289.	2.3	13
128	Nonlinear Cointegrating Regression Under Weak Identification. SSRN Electronic Journal, 2010, , .	0.4	0
129	Testing Linearity in Cointegrating Relations With an Application to Purchasing Power Parity. Journal of Business and Economic Statistics, 2010, 28, 96-114.	2.9	34
130	Simulation-Based Estimation of Contingent-Claims Prices. Review of Financial Studies, 2009, 22, 3669-3705.	6.8	30
131	ASYMPTOTIC THEORY FOR LOCAL TIME DENSITY ESTIMATION AND NONPARAMETRIC COINTEGRATING REGRESSION. Econometric Theory, 2009, 25, 710-738.	0.7	194
132	Economic transition and growth. Journal of Applied Econometrics, 2009, 24, 1153-1185.	2.3	516
133	Semiparametric cointegrating rank selection. Econometrics Journal, 2009, 12, S83-S104.	2.3	36
134	A two-stage realized volatility approach to estimation of diffusion processes with discrete data. Journal of Econometrics, 2009, 150, 139-150.	6.5	30
135	Long memory and long run variation. Journal of Econometrics, 2009, 151, 150-158.	6.5	8
136	Structural Nonparametric Cointegrating Regression. Econometrica, 2009, 77, 1901-1948.	4.2	178
137	LIMIT THEORY FOR COINTEGRATED SYSTEMS WITH MODERATELY INTEGRATED AND MODERATELY EXPLOSIVE REGRESSORS. Econometric Theory, 2009, 25, 482-526.	0.7	72
138	<i>ECONOMETRIC THEORY</i> MEMORIAL TO ALBERT REX BERGSTROMâ€"INTRODUCTION. Econometric Theory, 2009, 25, 891-900.	0.7	1
139	UNIT ROOT AND COINTEGRATING LIMIT THEORY WHEN INITIALIZATION IS IN THE INFINITE PAST. Econometric Theory, 2009, 25, 1682-1715.	0.7	49
140	ECONOMETRIC THEORY AND PRACTICE. Econometric Theory, 2009, 25, 583-586.	0.7	1
141	EXACT DISTRIBUTION THEORY IN STRUCTURAL ESTIMATION WITH AN IDENTITY. Econometric Theory, 2009, 25, 958-984.	0.7	5
142	LOCAL LIMIT THEORY AND SPURIOUS NONPARAMETRIC REGRESSION. Econometric Theory, 2009, 25, 1466-1497.	0.7	35
143	Adaptive estimation of autoregressive models with time-varying variances. Journal of Econometrics, 2008, 142, 265-280.	6.5	86
144	A complete asymptotic series for the autocovariance function of a long memory process. Journal of Econometrics, 2008, 147, 99-103.	6.5	7

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145	Optimal Bandwidth Selection in Heteroskedasticityâ€"Autocorrelation Robust Testing. Econometrica, 2008, 76, 175-194.	4.2	168
146	Refined Inference on Long Memory in Realized Volatility. Econometric Reviews, 2008, 27, 254-267.	1.1	36
147	GAUSSIAN INFERENCE IN AR(1) TIME SERIES WITH OR WITHOUT A UNIT ROOT. Econometric Theory, 2008, 24, 631-650.	0.7	26
148	LIMIT THEORY FOR EXPLOSIVELY COINTEGRATED SYSTEMS. Econometric Theory, 2008, 24, 865-887.	0.7	25
149	REGRESSION ASYMPTOTICS USING MARTINGALE CONVERGENCE METHODS. Econometric Theory, 2008, 24, 888-947.	0.7	56
150	Unit Root Model Selection. Journal of the Japan Statistical Society, 2008, 38, 65-74.	0.1	16
151	Limit Theory for Moderate Deviations From a Unit Root Under Weak Dependence. , 2007, , 123-162.		42
152	REGRESSION WITH SLOWLY VARYING REGRESSORS AND NONLINEAR TRENDS. Econometric Theory, 2007, 23, .	0.7	47
153	LONG-RUN COVARIANCE MATRICES FOR FRACTIONALLY INTEGRATED PROCESSES. Econometric Theory, 2007, 23, .	0.7	7
154	Long run variance estimation and robust regression testing using sharp origin kernels with no truncation. Journal of Statistical Planning and Inference, 2007, 137, 985-1023.	0.6	39
155	A simple approach to the parametric estimation of potentially nonstationary diffusions. Journal of Econometrics, 2007, 137, 354-395.	6.5	32
156	Limit theory for moderate deviations from a unit root. Journal of Econometrics, 2007, 136, 115-130.	6.5	308
157	Bias in dynamic panel estimation with fixed effects, incidental trends and cross section dependence. Journal of Econometrics, 2007, 137, 162-188.	6.5	185
158	Unit root log periodogram regression. Journal of Econometrics, 2007, 138, 104-124.	6.5	81
159	Incidental trends and the power of panel unit root tests. Journal of Econometrics, 2007, 141, 416-459.	6.5	72
160	Nonstationary discrete choice: A corrigendum and addendum. Journal of Econometrics, 2007, 141, 1115-1130.	6.5	15
161	Transition Modeling and Econometric Convergence Tests. Econometrica, 2007, 75, 1771-1855.	4.2	923
162	Some empirics on economic growth under heterogeneous technology. Journal of Macroeconomics, 2007, 29, 455-469.	1.3	71

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163	A new approach to robust inference in cointegration. Economics Letters, 2006, 91, 300-306.	1.9	10
164	A REMARK ON BIMODALITY AND WEAK INSTRUMENTATION IN STRUCTURAL EQUATION ESTIMATION. Econometric Theory, 2006, 22, .	0.7	23
165	Uniform Limit Theory for Stationary Autoregression. Journal of Time Series Analysis, 2006, 27, 51-60.	1.2	85
166	Inference in Autoregression under Heteroskedasticity. Journal of Time Series Analysis, 2006, 27, 289-308.	1.2	66
167	GMM with Many Moment Conditions. Econometrica, 2006, 74, 147-192.	4.2	124
168	SPECTRAL DENSITY ESTIMATION AND ROBUST HYPOTHESIS TESTING USING STEEP ORIGIN KERNELS WITHOUT TRUNCATION*. International Economic Review, 2006, 47, 837-894.	1.3	62
169	Local Whittle estimation of fractional integration and some of its variants. Journal of Econometrics, 2006, 130, 209-233.	6.5	101
170	Exact local Whittle estimation of fractional integration. Annals of Statistics, 2005, 33, 1890.	2.6	404
171	HAC ESTIMATION BY AUTOMATED REGRESSION. Econometric Theory, 2005, 21, .	0.7	72
172	AUTOMATED DISCOVERY IN ECONOMETRICS. Econometric Theory, 2005, 21, .	0.7	17
173	Challenges of trending time series econometrics. Mathematics and Computers in Simulation, 2005, 68, 401-416.	4.4	44
174	Econometric Analysis of Fisher's Equation. American Journal of Economics and Sociology, 2005, 64, 125-168.	0.8	45
175	Prewhitening Bias in HAC Estimation*. Oxford Bulletin of Economics and Statistics, 2005, 67, 517-546.	1.7	195
176	Expansions for approximate maximum likelihood estimators of the fractional difference parameter. Econometrics Journal, 2005, 8, 367-379.	2.3	4
177	Albert Rex Bergstrom 1925â€"2005. New Zealand Economic Papers, 2005, 39, 129-152.	0.8	7
178	Jackknifing Bond Option Prices. Review of Financial Studies, 2005, 18, 707-742.	6.8	89
179	Early development of econometric software at the University of Auckland. Journal of Economic and Social Measurement, 2004, 29, 127-133.	0.7	9
180	Local Whittle estimation in nonstationary and unit root cases. Annals of Statistics, 2004, 32, 656.	2.6	170

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181	Nonparametric Estimation of a Multifactor Heath-Jarrow-Morton Model: An Integrated Approach. Journal of Financial Econometrics, 2004, 2, 251-289.	1.5	20
182	Error bounds and asymptotic expansions for toeplitz product functionals of unbounded spectra. Journal of Time Series Analysis, 2004, 25, 733-753.	1.2	14
183	GMM Estimation of Autoregressive Roots Near Unity with Panel Data. Econometrica, 2004, 72, 467-522.	4.2	43
184	Nonlinear instrumental variable estimation of an autoregression. Journal of Econometrics, 2004, 118, 219-246.	6.5	38
185	Nonstationary discrete choice. Journal of Econometrics, 2004, 120, 103-138.	6.5	34
186	Dynamics of the federal funds target rate: a nonstationary discrete choice approach. Journal of Applied Econometrics, 2004, 19, 851-867.	2.3	71
187	Understanding the Fisher equation. Journal of Applied Econometrics, 2004, 19, 869-886.	2.3	69
188	EXPANSIONS FOR THE DISTRIBUTION OF THE MAXIMUM LIKELIHOOD ESTIMATOR OF THE FRACTIONAL DIFFERENCE PARAMETER. Econometric Theory, 2004, 20, .	0.7	12
189	An Introduction to Best Empirical Models when the Parameter Space is Infinite Dimensional*. Oxford Bulletin of Economics and Statistics, 2003, 65, 877-890.	1.7	3
190	Nonlinear log-periodogram regression for perturbed fractional processes. Journal of Econometrics, 2003, 115, 355-389.	6.5	63
191	Dynamic panel estimation and homogeneity testing under cross section dependence. Econometrics Journal, 2003, 6, 217-259.	2.3	814
192	Fully Nonparametric Estimation of Scalar Diffusion Models. Econometrica, 2003, 71, 241-283.	4.2	247
193	Empirical Limits for Time Series Econometric Models. Econometrica, 2003, 71, 627-673.	4.2	38
194	Laws and Limits of Econometrics. Economic Journal, 2003, 113, C26-C52.	3.6	49
195	The 2002 Econometric Theory Awards. Econometric Theory, 2002, 18, 195-195.	0.7	0
196	The KPSS test with seasonal dummies. Economics Letters, 2002, 77, 239-243.	1.9	12
197	New unit root asymptotics in the presence of deterministic trends. Journal of Econometrics, 2002, 111, 323-353.	6.5	13
198	A CUSUM test for cointegration using regression residuals. Journal of Econometrics, 2002, 108, 43-61.	6.5	71

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199	Higher order approximations for Wald statistics in time series regressions with integrated processes. Journal of Econometrics, 2002, 108, 157-198.	6.5	21
200	Jeffreys prior analysis of the simultaneous equations model in the case with n+1 endogenous variables. Journal of Econometrics, 2002, 111, 251-283.	6.5	16
201	Pooled Log Periodogram Regression. Journal of Time Series Analysis, 2002, 23, 57-93.	1.2	41
202	Band Spectral Regression with Trending Data. Econometrica, 2002, 70, 1067-1109.	4.2	79
203	ECONOMETRIC SOCIETY INTENSIVE WORKSHOP FOR YOUNG SCHOLARS. Econometric Theory, 2001, 17, 1161-1163.	0.7	0
204	HOW TO ESTIMATE AUTOREGRESSIVE ROOTS NEAR UNITY. Econometric Theory, 2001, 17, 29-69.	0.7	39
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